



Backtest #51651 · SM · EVO_GG1RSISNIP_v353

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v353 backtest shows a perfect 100% win rate but only two trades, rendering statistical significance impossible. A 32.83% drawdown indicates extreme volatility that the current parameters fail to manage despite a positive 43.36% return. The Sharpe ratio of 1.26 suggests modest risk-adjusted efficiency given the sample size is too small to generalize. We must widen the test window or add volatility filters to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32